

EXHIBIT A

**MCMORGAN & CO.-FIXED
PORTFOLIO CHARACTERISTICS DETAIL
MARCH 31, 2008**



**Weighted Average Portfolio Characteristics
Total Fund, By Asset Class and By Sector**

Sector	Ending Market Value	Percent of Portfolio	Coupon	Effective Maturity	Effective Yield	Duration	OA Convexity	Quality
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REDACTED

5 Largest Holdings

Name	Sector	Ending Market Value	Percent of Portfolio	Effective Yield	Duration	OA Convexity	Quality
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REDACTED

5 Lowest Rated Holdings (Quality Rating)

Name	Sector	Ending Market Value	Percent of Portfolio	Effective Yield	Duration	OA Convexity	Quality
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REDACTED

5 Longest Duration Holdings

Name	Sector	Ending Market Value	Percent of Portfolio	Effective Yield	Duration	OA Convexity	Quality
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REDACTED

5 Holdings with Highest Effective Yield

Name	Sector	Ending Market Value	Percent of Portfolio	Effective Yield	Duration	OA Convexity	Quality
Wamu Mt: Pass Thru Cfs Ser 2006 Ar7	CMOs	\$2,013,846	1.6%	19.93	2.37	0.11	AAA

REDACTED

* All Statistics shown on the page are dependent on the securities in the portfolio being recognized (by their Cusip) and priced. In this case 100% of the securities in the portfolio (by market value) were recognized and priced.

Boilermakers' National Annuity Trust

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EXHIBIT B

*Boilermakers National Annuity Trust**Investment Holdings
As of: 3/31/2008*

<i>Amount</i>	<i>Security Description</i>	<i>-PURCHASE INFORMATION- Average Cost</i>	<i>Total Cost</i>	<i>-CURRENT MARKET- Price</i>	<i>Total Value</i>	<i>Percent of Portfolio</i>	<i>Indicated Income</i>	<i>Current Yield</i>
Nun-Agency Mortgage								
3,044,580	WAMU Mortg Pass-Through 2006 AR7 2A 5 31% Due 7/25/2046	99.91	3,041,939	72.00	2,192,098	1.76	161,545	7.37

REDACTED

Cash & Equivalents

REDACTED